

FINAL TERMS DATED AS OF 29 JUNE 2022

BNP Paribas Issuance B.V.
(incorporated in The Netherlands)
(as Issuer)

Legal entity identifier (LEI): 7245009UXRIGIRYOB48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Mini Future" Certificates relating to a Share

SSPA product type: Mini-Future (2210)

BNP Paribas Arbitrage S.N.C.
(as Manager)

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 24 September 2021, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms (copies of which are available as described below) and any other Supplement to the Base Prospectus which may have been published and approved before the issue of any additional amount of Securities (the "**Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate) (the Base Prospectus and the Supplements, together the "**Base Prospectus**").

The Base Prospectus has been approved by SIX Exchange Regulation AG ("**SIX Exchange Regulation**") in its capacity as Swiss Prospectus Office (the "**Swiss Prospectus Office**") as of 24 September 2021 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("**FinSA**").

This document constitutes the Final Terms of the Securities described herein and must be read in conjunction with such Base Prospectus.

For the purpose of public offering in Switzerland and/or the admission to trading on SIX Swiss Exchange, these Final Terms will be or have been registered with the Swiss Prospectus Office and are or will be published pursuant to FinSA prior to the public offering of the Securities in Switzerland or the admission to trading of the Securities on SIX Swiss Exchange and the Base Prospectus and these Final Terms together will constitute the prospectus pursuant to FinSA.

Full information on BNP Paribas Issuance B.V. (the "**Issuer**"), BNP Paribas (the "**Guarantor**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from BNP Paribas Securities Services, Paris, Succursale de Zurich. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 6394) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address www.bnpparibasmarkets.ch or any other website specified in the applicable Final Terms.

References herein to numbered Conditions are to the terms and conditions of the relevant series of Securities and words and expressions defined in such terms and conditions shall bear the same meaning in these Final Terms in so far as they relate to such series of Securities, save as where otherwise expressly provided.

These Final Terms relate to the series of Securities as set out in "Specific Provisions for each Series" below. References herein to "**Securities**" shall be deemed to be references to the relevant Securities that are the subject of these Final Terms and references to "**Security**" shall be construed accordingly.

The Securities issued pursuant to these Final Terms may be considered structured products in Switzerland pursuant to article 70 FinSA and do not constitute collective investment schemes in the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA.

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1196169655	10,000,000	10,000,000	CHF 3.45	Put	EUR 205.0617	Downwards to the next 4 digits (0.0001 points)	EUR 196.86	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196169663	10,000,000	10,000,000	CHF 7.37	Call	USD 306.4237	Upwards to the next 4 digits (0.0001 points)	USD 337.06	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196169671	10,000,000	10,000,000	CHF 6.92	Put	USD 456.1752	Downwards to the next 4 digits (0.0001 points)	USD 410.56	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196169689	10,000,000	10,000,000	CHF 0.12	Call	EUR 1.1030	Upwards to the next 4 digits (0.0001 points)	EUR 1.15	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1196169697	10,000,000	10,000,000	CHF 1.78	Call	EUR 117.0435	Upwards to the next 4 digits (0.0001 points)	EUR 122.89	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196169705	10,000,000	10,000,000	CHF 2.84	Put	EUR 162.8004	Downwards to the next 4 digits (0.0001 points)	EUR 154.67	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196169713	10,000,000	10,000,000	CHF 2.42	Put	EUR 207.8888	Downwards to the next 4 digits (0.0001 points)	EUR 199.58	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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CH1196169721	10,000,000	10,000,000	CHF 0.27	Call	USD 10.9027	Upwards to the next 4 digits (0.0001 points)	USD 11.99	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196169739	10,000,000	10,000,000	CHF 0.18	Call	USD 11.9027	Upwards to the next 4 digits (0.0001 points)	USD 13.09	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196169747	10,000,000	10,000,000	CHF 1.59	Put	USD 161.7312	Downwards to the next 4 digits (0.0001 points)	USD 153.65	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196169754	10,000,000	10,000,000	CHF 2.71	Call	USD 217.2512	Upwards to the next 4 digits (0.0001 points)	USD 228.11	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196169762	10,000,000	10,000,000	CHF 5.35	Put	USD 301.7198	Downwards to the next 4 digits (0.0001 points)	USD 286.64	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196169770	10,000,000	10,000,000	CHF 0.48	Call	EUR 18.7410	Upwards to the next 4 digits (0.0001 points)	EUR 20.14	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196169788	10,000,000	10,000,000	CHF 0.28	Call	EUR 20.7410	Upwards to the next 4 digits (0.0001 points)	EUR 22.29	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196169796	10,000,000	10,000,000	CHF 2.12	Call	GBp 8,968.7445	Upwards to the next 4 digits	GBp 9,865.62	Upwards to the next 2 digits (0.01	0%	20%	10%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1196169804	10,000,000	10,000,000	CHF 0.13	Call	EUR 12.6758	Upwards to the next 4 digits (0.0001 points)	EUR 13.30	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196169812	10,000,000	10,000,000	CHF 0.30	Put	GBp 2,682.5787	Downwards to the next 4 digits (0.0001 points)	GBp 2,548.45	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	10	No
CH1196169820	10,000,000	10,000,000	CHF 0.97	Call	EUR 67.7667	Upwards to the next 4 digits (0.0001 points)	EUR 69.79	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196169838	10,000,000	10,000,000	CHF 0.69	Put	EUR 55.2985	Downwards to the next 4 digits (0.0001 points)	EUR 52.54	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196169846	10,000,000	10,000,000	CHF 0.50	Put	GBp 446.8226	Downwards to the next 4 digits (0.0001 points)	GBp 424.49	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	1	No
CH1196169853	10,000,000	10,000,000	CHF 1.50	Call	EUR 83.4401	Upwards to the next 4 digits (0.0001 points)	EUR 87.61	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196169861	10,000,000	10,000,000	CHF 1	Call	EUR 88.4401	Upwards to the next 4 digits (0.0001 points)	EUR 92.86	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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CH1196169879	10,000,000	10,000,000	CHF 2.11	Put	EUR 119.1594	Downwards to the next 4 digits (0.0001 points)	EUR 113.21	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196169887	10,000,000	10,000,000	CHF 3.01	Call	USD 111.9102	Upwards to the next 4 digits (0.0001 points)	USD 123.10	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1196169895	10,000,000	10,000,000	CHF 2.05	Call	USD 121.9102	Upwards to the next 4 digits (0.0001 points)	USD 134.10	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1196169903	10,000,000	10,000,000	CHF 2.33	Call	USD 115.3525	Upwards to the next 4 digits (0.0001 points)	USD 121.12	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196169911	10,000,000	10,000,000	CHF 1.38	Call	USD 125.3525	Upwards to the next 4 digits (0.0001 points)	USD 131.62	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196169929	10,000,000	10,000,000	CHF 2.86	Put	USD 169.7315	Downwards to the next 4 digits (0.0001 points)	USD 161.25	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196169937	10,000,000	10,000,000	CHF 4.56	Call	USD 1,440.8658	Upwards to the next 4 digits (0.0001 points)	USD 1,584.95	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1196169945	10,000,000	10,000,000	CHF 2.65	Call	USD 1,640.8658	Upwards to the next 4 digits	USD 1,804.95	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes

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						(0.0001 points)		points)											
CH1196169952	10,000,000	10,000,000	CHF 0.38	Call	PLN 78.4288	Upwards to the next 4 digits (0.0001 points)	PLN 90.19	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	WIPLN1MD =	0%	8%	+4.50%	Open End	10	No
CH1196169960	10,000,000	10,000,000	CHF 0.66	Call	USD 27.4199	Upwards to the next 4 digits (0.0001 points)	USD 31.53	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	No
CH1196169978	10,000,000	10,000,000	CHF 2.18	Call	USD 8.2651	Upwards to the next 4 digits (0.0001 points)	USD 9.91	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USD SOFR =	0%	8%	+4.50%	Open End	1	No
CH1196169986	10,000,000	10,000,000	CHF 3.64	Call	USD 150.5203	Upwards to the next 4 digits (0.0001 points)	USD 158.04	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1196169994	10,000,000	10,000,000	CHF 1.74	Call	USD 170.5203	Upwards to the next 4 digits (0.0001 points)	USD 179.04	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1196170000	10,000,000	10,000,000	CHF 2.09	Put	USD 210.6563	Downwards to the next 4 digits (0.0001 points)	USD 200.13	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD SOFR =	0%	8%	-4.50%	Open End	10	No
CH1196170018	10,000,000	10,000,000	CHF 0.27	Call	EUR 2.5460	Upwards to the next 4 digits (0.0001 points)	EUR 2.67	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD =	0%	8%	+4.50%	Open End	1	No

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CH1196170026	10,000,000	10,000,000	CHF 0.53	Call	USD 42.5736	Upwards to the next 4 digits (0.0001 points)	USD 44.70	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170034	10,000,000	10,000,000	CHF 1.37	Call	EUR 6.0715	Upwards to the next 4 digits (0.0001 points)	EUR 6.31	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1196170042	10,000,000	10,000,000	CHF 1.05	Put	EUR 8.4740	Downwards to the next 4 digits (0.0001 points)	EUR 8.14	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1196170059	10,000,000	10,000,000	CHF 1.56	Put	EUR 8.9740	Downwards to the next 4 digits (0.0001 points)	EUR 8.62	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1196170067	10,000,000	10,000,000	CHF 0.62	Call	EUR 36.6602	Upwards to the next 4 digits (0.0001 points)	EUR 38.49	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170075	10,000,000	10,000,000	CHF 0.92	Put	EUR 51.9081	Downwards to the next 4 digits (0.0001 points)	EUR 49.32	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170083	10,000,000	10,000,000	CHF 0.57	Call	EUR 29.1386	Upwards to the next 4 digits (0.0001 points)	EUR 30.59	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170091	10,000,000	10,000,000	CHF 0.37	Call	EUR 31.1386	Upwards to the next 4 digits	EUR 32.69	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1196170109	10,000,000	10,000,000	CHF 0.60	Call	EUR 47.2040	Upwards to the next 4 digits (0.0001 points)	EUR 49.56	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170117	10,000,000	10,000,000	CHF 0.52	Call	USD 25.3378	Upwards to the next 4 digits (0.0001 points)	USD 27.87	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170125	10,000,000	10,000,000	CHF 2.24	Call	EUR 136.5301	Upwards to the next 4 digits (0.0001 points)	EUR 143.35	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170133	10,000,000	10,000,000	CHF 4	Put	EUR 198.3799	Downwards to the next 4 digits (0.0001 points)	EUR 188.47	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170141	10,000,000	10,000,000	CHF 0.31	Put	EUR 39.5752	Downwards to the next 4 digits (0.0001 points)	EUR 38.39	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170158	10,000,000	10,000,000	CHF 0.82	Put	EUR 44.5752	Downwards to the next 4 digits (0.0001 points)	EUR 43.24	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170166	10,000,000	10,000,000	CHF 2.36	Call	EUR 16.6869	Upwards to the next 4 digits (0.0001 points)	EUR 17.35	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No

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CH1196170174	10,000,000	10,000,000	CHF 1.80	Put	EUR 20.8097	Downwards to the next 4 digits (0.0001 points)	EUR 19.98	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1196170182	10,000,000	10,000,000	CHF 0.62	Call	USD 36.8407	Upwards to the next 4 digits (0.0001 points)	USD 39.60	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170190	10,000,000	10,000,000	CHF 2.76	Call	USD 96.7483	Upwards to the next 4 digits (0.0001 points)	USD 102.55	Upwards to the next 2 digits (0.01 points)	0%	20%	6%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170208	10,000,000	10,000,000	CHF 1.33	Call	USD 111.7359	Upwards to the next 4 digits (0.0001 points)	USD 118.44	Upwards to the next 2 digits (0.01 points)	0%	20%	6%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170216	10,000,000	10,000,000	CHF 0.36	Call	EUR 14.6006	Upwards to the next 4 digits (0.0001 points)	EUR 16.06	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170224	10,000,000	10,000,000	CHF 0.25	Call	EUR 15.6006	Upwards to the next 4 digits (0.0001 points)	EUR 17.16	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170232	10,000,000	10,000,000	CHF 0.12	Call	EUR 10.3161	Upwards to the next 4 digits (0.0001 points)	EUR 10.83	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170240	10,000,000	10,000,000	CHF 0.12	Put	EUR 12.7083	Downwards to the next 4 digits	EUR 12.08	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1196170257	10,000,000	10,000,000	CHF 4.54	Call	USD 195.4262	Upwards to the next 4 digits (0.0001 points)	USD 214.96	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170265	10,000,000	10,000,000	CHF 0.92	Call	EUR 39.1415	Upwards to the next 4 digits (0.0001 points)	EUR 41.09	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170273	10,000,000	10,000,000	CHF 0.72	Call	EUR 41.1415	Upwards to the next 4 digits (0.0001 points)	EUR 43.19	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170281	10,000,000	10,000,000	CHF 0.52	Call	EUR 43.1415	Upwards to the next 4 digits (0.0001 points)	EUR 45.29	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170299	10,000,000	10,000,000	CHF 0.45	Call	USD 29.9810	Upwards to the next 4 digits (0.0001 points)	USD 32.97	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170307	10,000,000	10,000,000	CHF 0.81	Call	USD 54.4558	Upwards to the next 4 digits (0.0001 points)	USD 58.54	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170315	10,000,000	10,000,000	CHF 0.57	Put	GBp 515.3843	Downwards to the next 4 digits (0.0001 points)	GBp 489.62	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	1	No

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CH1196170323	10,000,000	10,000,000	CHF 1.16	Put	GBp 565.3843	Downwards to the next 4 digits (0.0001 points)	GBp 537.12	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	1	No
CH1196170331	10,000,000	10,000,000	CHF 3.66	Call	USD 266.9691	Upwards to the next 4 digits (0.0001 points)	USD 277.64	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170349	10,000,000	10,000,000	CHF 0.73	Call	EUR 40.8706	Upwards to the next 4 digits (0.0001 points)	EUR 42.91	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170356	10,000,000	10,000,000	CHF 0.53	Call	EUR 42.8706	Upwards to the next 4 digits (0.0001 points)	EUR 45.01	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170364	10,000,000	10,000,000	CHF 0.63	Put	EUR 54.2938	Downwards to the next 4 digits (0.0001 points)	EUR 51.58	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170372	10,000,000	10,000,000	CHF 1.13	Put	EUR 59.2938	Downwards to the next 4 digits (0.0001 points)	EUR 56.33	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170380	10,000,000	10,000,000	CHF 0.68	Call	EUR 25.1368	Upwards to the next 4 digits (0.0001 points)	EUR 27.02	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170398	10,000,000	10,000,000	CHF 0.48	Call	EUR 27.1368	Upwards to the next 4 digits	EUR 29.17	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1196170406	10,000,000	10,000,000	CHF 0.79	Put	EUR 39.7354	Downwards to the next 4 digits (0.0001 points)	EUR 36.76	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170414	10,000,000	10,000,000	CHF 1.44	Put	USD 158.0361	Downwards to the next 4 digits (0.0001 points)	USD 150.14	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1196170422	10,000,000	10,000,000	CHF 3.34	Put	USD 178.0361	Downwards to the next 4 digits (0.0001 points)	USD 169.14	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1196170430	10,000,000	10,000,000	CHF 0.46	Call	USD 33.9402	Upwards to the next 4 digits (0.0001 points)	USD 35.29	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170448	10,000,000	10,000,000	CHF 0.26	Put	EUR 26.7363	Downwards to the next 4 digits (0.0001 points)	EUR 25.40	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170455	10,000,000	10,000,000	CHF 3.96	Call	EUR 241.9999	Upwards to the next 4 digits (0.0001 points)	EUR 251.68	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170463	10,000,000	10,000,000	CHF 2.66	Put	EUR 307.5079	Downwards to the next 4 digits (0.0001 points)	EUR 295.21	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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CH1196170471	10,000,000	10,000,000	CHF 0.63	Call	USD 52.6379	Upwards to the next 4 digits (0.0001 points)	USD 56.32	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170489	10,000,000	10,000,000	CHF 0.80	Put	USD 67.6494	Downwards to the next 4 digits (0.0001 points)	USD 62.92	Downwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196170497	10,000,000	10,000,000	CHF 2.42	Call	USD 222.3125	Upwards to the next 4 digits (0.0001 points)	USD 233.42	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170505	10,000,000	10,000,000	CHF 2.70	Put	EUR 252.8477	Downwards to the next 4 digits (0.0001 points)	EUR 242.74	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1196170513	10,000,000	10,000,000	CHF 0.18	Call	NOK 11.3345	Upwards to the next 4 digits (0.0001 points)	NOK 12.46	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	OINOK1MD=	0%	8%	+4.50%	Open End	1	No
CH1196170521	10,000,000	10,000,000	CHF 1.10	Call	USD 96.4066	Upwards to the next 4 digits (0.0001 points)	USD 101.22	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170539	10,000,000	10,000,000	CHF 0.17	Call	USD 11.2079	Upwards to the next 4 digits (0.0001 points)	USD 12.32	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1196170547	10,000,000	10,000,000	CHF 1.21	Call	DKK 686.3099	Upwards to the next 4 digits	DKK 720.62	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1196170554	10,000,000	10,000,000	CHF 2.38	Call	EUR 8.9265	Upwards to the next 4 digits (0.0001 points)	EUR 9.37	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1196170562	10,000,000	10,000,000	CHF 1.37	Call	EUR 9.9265	Upwards to the next 4 digits (0.0001 points)	EUR 10.42	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1196170570	10,000,000	10,000,000	CHF 1.97	Put	EUR 13.2308	Downwards to the next 4 digits (0.0001 points)	EUR 12.57	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1196170588	10,000,000	10,000,000	CHF 1.35	Call	USD 62.1754	Upwards to the next 4 digits (0.0001 points)	USD 65.28	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170596	10,000,000	10,000,000	CHF 1.14	Call	USD 39.9700	Upwards to the next 4 digits (0.0001 points)	USD 43.16	Upwards to the next 2 digits (0.01 points)	0%	20%	8%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170604	10,000,000	10,000,000	CHF 0.77	Call	USD 43.8758	Upwards to the next 4 digits (0.0001 points)	USD 47.38	Upwards to the next 2 digits (0.01 points)	0%	20%	8%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170612	10,000,000	10,000,000	CHF 0.67	Call	USD 44.8758	Upwards to the next 4 digits (0.0001 points)	USD 48.46	Upwards to the next 2 digits (0.01 points)	0%	20%	8%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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CH1196170620	10,000,000	10,000,000	CHF 0.39	Call	EUR 16.8855	Upwards to the next 4 digits (0.0001 points)	EUR 18.57	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170638	10,000,000	10,000,000	CHF 0.27	Call	USD 17.9032	Upwards to the next 4 digits (0.0001 points)	USD 19.69	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170646	10,000,000	10,000,000	CHF 0.43	Call	USD 13.7459	Upwards to the next 4 digits (0.0001 points)	USD 15.12	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+6%	Open End	10	Yes
CH1196170653	10,000,000	10,000,000	CHF 0.34	Call	USD 14.7459	Upwards to the next 4 digits (0.0001 points)	USD 16.22	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+6%	Open End	10	Yes
CH1196170661	10,000,000	10,000,000	CHF 1.53	Call	EUR 53.2438	Upwards to the next 4 digits (0.0001 points)	EUR 54.84	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170679	10,000,000	10,000,000	CHF 1.02	Call	EUR 58.2438	Upwards to the next 4 digits (0.0001 points)	EUR 59.99	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170687	10,000,000	10,000,000	CHF 0.28	Call	SEK 115.2397	Upwards to the next 4 digits (0.0001 points)	SEK 126.76	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	STIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1196170695	10,000,000	10,000,000	CHF 0.23	Call	SEK 120.2397	Upwards to the next 4 digits	SEK 132.26	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	STIBOR1M=	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1196170703	10,000,000	10,000,000	CHF 2.28	Call	USD 105.0737	Upwards to the next 4 digits (0.0001 points)	USD 112.95	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170711	10,000,000	10,000,000	CHF 0.35	Call	EUR 23.1855	Upwards to the next 4 digits (0.0001 points)	EUR 24.34	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170729	10,000,000	10,000,000	CHF 0.49	Put	EUR 31.4986	Downwards to the next 4 digits (0.0001 points)	EUR 29.93	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170737	10,000,000	10,000,000	CHF 0.71	Call	GBP 4,603.5229	Upwards to the next 4 digits (0.0001 points)	GBP 4,833.70	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	10	No
CH1196170745	10,000,000	10,000,000	CHF 0.47	Call	USD 31.2205	Upwards to the next 4 digits (0.0001 points)	USD 34.34	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170752	10,000,000	10,000,000	CHF 2.21	Call	EUR 69.4053	Upwards to the next 4 digits (0.0001 points)	EUR 72.18	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170760	10,000,000	10,000,000	CHF 3.94	Call	USD 141.0506	Upwards to the next 4 digits (0.0001 points)	USD 155.15	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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CH1196170778	10,000,000	10,000,000	CHF 2.99	Call	USD 151.0506	Upwards to the next 4 digits (0.0001 points)	USD 166.15	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170786	10,000,000	10,000,000	CHF 1.45	Call	EUR 85.7490	Upwards to the next 4 digits (0.0001 points)	EUR 90.03	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170794	10,000,000	10,000,000	CHF 1.06	Put	EUR 110.5927	Downwards to the next 4 digits (0.0001 points)	EUR 105.07	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170802	10,000,000	10,000,000	CHF 0.99	Call	USD 65.4569	Upwards to the next 4 digits (0.0001 points)	USD 72.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1196170810	10,000,000	10,000,000	CHF 1.08	Call	USD 387.4880	Upwards to the next 4 digits (0.0001 points)	USD 426.23	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1196170828	10,000,000	10,000,000	CHF 0.89	Call	USD 407.4880	Upwards to the next 4 digits (0.0001 points)	USD 448.23	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1196170836	10,000,000	10,000,000	CHF 0.70	Call	USD 427.4880	Upwards to the next 4 digits (0.0001 points)	USD 470.23	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1196170844	10,000,000	10,000,000	CHF 0.42	Call	EUR 21.2715	Upwards to the next 4 digits	EUR 22.33	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1196170851	10,000,000	10,000,000	CHF 1.54	Call	EUR 73.2056	Upwards to the next 4 digits (0.0001 points)	EUR 77.59	Upwards to the next 2 digits (0.01 points)	0%	20%	6%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170869	10,000,000	10,000,000	CHF 1.03	Call	EUR 78.2056	Upwards to the next 4 digits (0.0001 points)	EUR 82.89	Upwards to the next 2 digits (0.01 points)	0%	20%	6%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170877	10,000,000	10,000,000	CHF 2.48	Call	EUR 80.1564	Upwards to the next 4 digits (0.0001 points)	EUR 83.36	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170885	10,000,000	10,000,000	CHF 0.36	Call	EUR 19.6151	Upwards to the next 4 digits (0.0001 points)	EUR 20.59	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170893	10,000,000	10,000,000	CHF 0.32	Put	EUR 26.2887	Downwards to the next 4 digits (0.0001 points)	EUR 24.98	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196170901	10,000,000	10,000,000	CHF 1.01	Put	USD 96.8848	Downwards to the next 4 digits (0.0001 points)	USD 92.05	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196170919	10,000,000	10,000,000	CHF 0.24	Put	EUR 12.6942	Downwards to the next 4 digits (0.0001 points)	EUR 12.06	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1196170927	10,000,000	10,000,000	CHF 0.55	Call	USD 31.8843	Upwards to the next 4 digits (0.0001 points)	USD 35.07	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170935	10,000,000	10,000,000	CHF 0.30	Call	USD 19.8396	Upwards to the next 4 digits (0.0001 points)	USD 21.82	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+6%	Open End	10	Yes
CH1196170943	10,000,000	10,000,000	CHF 1.05	Put	EUR 10.9310	Downwards to the next 4 digits (0.0001 points)	EUR 10.39	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1196170950	10,000,000	10,000,000	CHF 0.55	Call	EUR 38.0454	Upwards to the next 4 digits (0.0001 points)	EUR 39.94	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1196170968	10,000,000	10,000,000	CHF 4.85	Call	USD 153.3059	Upwards to the next 4 digits (0.0001 points)	USD 160.97	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170976	10,000,000	10,000,000	CHF 4.37	Call	USD 158.3059	Upwards to the next 4 digits (0.0001 points)	USD 166.22	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170984	10,000,000	10,000,000	CHF 2.36	Call	USD 179.3910	Upwards to the next 4 digits (0.0001 points)	USD 188.36	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196170992	10,000,000	10,000,000	CHF 1.45	Call	EUR 71.3156	Upwards to the next 4 digits	EUR 78.44	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1196171008	10,000,000	10,000,000	CHF 0.16	Call	GBp 114.5405	Upwards to the next 4 digits (0.0001 points)	GBp 120.26	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No
CH1196171016	10,000,000	10,000,000	CHF 1.95	Put	EUR 160.0645	Downwards to the next 4 digits (0.0001 points)	EUR 155.27	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1196171024	10,000,000	10,000,000	CHF 2.61	Put	USD 151.8723	Downwards to the next 4 digits (0.0001 points)	USD 141.25	Downwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196171032	10,000,000	10,000,000	CHF 1.56	Call	USD 82.8190	Upwards to the next 4 digits (0.0001 points)	USD 86.96	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196171040	10,000,000	10,000,000	CHF 1.73	Put	USD 117.3165	Downwards to the next 4 digits (0.0001 points)	USD 111.46	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1196171057	10,000,000	10,000,000	CHF 0.44	Call	GBp 295.6542	Upwards to the next 4 digits (0.0001 points)	GBp 316.35	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No
CH1196171065	10,000,000	10,000,000	CHF 0.44	Call	EUR 20.8272	Upwards to the next 4 digits (0.0001 points)	EUR 21.86	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1196171073	10,000,000	10,000,000	CHF 2.36	Call	USD 95.7745	Upwards to the next 4 digits (0.0001 points)	USD 105.35	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1196171081	10,000,000	10,000,000	CHF 1.03	Call	EUR 5.0191	Upwards to the next 4 digits (0.0001 points)	EUR 5.21	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196169655	119616965	Ordinary	adidas AG	EUR	DE000A1EW00	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196169663	119616966	Ordinary	Adobe Inc	USD	US00724F1012	ADBE.OQ	www.adobe.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196169671	119616967	Ordinary	Adobe Inc	USD	US00724F1012	ADBE.OQ	www.adobe.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196169689	119616968	Ordinary	Air France - KLM SA	EUR	FR0000031122	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196169697	119616969	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196169705	119616970	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196169713	119616971	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196169721	119616972	Ordinary	American Airlines Group Inc	USD	US02376R1023	AAL.OQ	www.aa.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196169739	119616973	Ordinary	American Airlines Group Inc	USD	US02376R1023	AAL.OQ	www.aa.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196169747	119616974	Ordinary	American Express Co	USD	US0258161092	AXP.N	www.americanexpress.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196169754	119616975	Ordinary	Amgen Inc	USD	US0311621009	AMGN.OQ	www.amgen.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196169762	119616976	Ordinary	Amgen Inc	USD	US0311621009	AMGN.OQ	www.amgen.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196169770	119616977	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1196169788	119616978	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1196169796	119616979	Ordinary	AstraZeneca plc	GBp	GB0009895292	AZN.L	www.astrazeneca.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196169804	119616980	Ordinary	Atos SE	EUR	FR0000051732	ATOS.PA	www.fr.atosorigin.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196169812	119616981	Ordinary	BHP Group LTD	GBp	AU000000BHP4	BHPB.L	www.bhp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196169820	119616982	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196169838	119616983	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196169846	119616984	Ordinary	BP plc	GBp	GB0007980591	BP.L	www.bp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196169853	119616985	Bearer	Beiersdorf AG	EUR	DE0005200000	BEIG.DE	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196169861	119616986	Bearer	Beiersdorf AG	EUR	DE0005200000	BEIG.DE	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196169879	119616987	Bearer	Beiersdorf AG	EUR	DE0005200000	BEIG.DE	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196169887	119616988	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	www.biontech.de	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196169895	119616989	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	www.biontech.de	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196169903	119616990	Ordinary	The Boeing Co	USD	US097023105	BA.N	www.boeing.com	New York Stock	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	0				8			Exchange (NYSE)			
CH1196169911	119616991	Ordinary	The Boeing Co	USD	US0970231058	BA.N	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196169929	119616992	Ordinary	The Boeing Co	USD	US0970231058	BA.N	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196169937	119616993	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196169945	119616994	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196169952	119616995	Ordinary	CD Projekt SA	PLN	PLOPTTC00011	CDR.WA	www.cdprojekt.com	Warsaw Stock Exchange	www.gpw.pl	Zurich	CHF
CH1196169960	119616996	Ordinary	Canadian Solar Inc	USD	CA1366351098	CSIQ.OQ	www.canadiansolar.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196169978	119616997	Ordinary	Carnival Corp	USD	PA1436583006	CCL.N	www.carnivalcorp.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196169986	119616998	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196169994	119616999	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170000	119617000	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170018	119617001	Ordinary	CECONOMY AG	EUR	DE0007257503	CECG.DE	www.ceconomy.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170026	119617002	Ordinary	Citigroup Inc	USD	US1729674242	C.N	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170034	119617003	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170042	119617004	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170059	119617005	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170067	119617006	Ordinary	Compugroup Medical SE & Co. KGaA	EUR	DE000A288904	COP1n.DE	www.cgm.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170075	119617007	Ordinary	Compugroup Medical SE & Co. KGaA	EUR	DE000A288904	COP1n.DE	www.cgm.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196170083	119617008	Ordinary	Covestro AG	EUR	DE0006062144	1COV.DE	www.covestro.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170091	119617009	Ordinary	Covestro AG	EUR	DE0006062144	1COV.DE	www.covestro.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170109	119617010	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170117	119617011	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	www.delta.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170125	119617012	Ordinary	Deutsche Börse AG	EUR	DE0005810055	DB1Gn.DE	www.deutsche-boerse.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170133	119617013	Ordinary	Deutsche Börse AG	EUR	DE0005810055	DB1Gn.DE	www.deutsche-boerse.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170141	119617014	Registered	Deutsche Post AG-REG	EUR	DE0005552004	DPWGn.DE	www.deutschepost.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170158	119617015	Registered	Deutsche Post AG-REG	EUR	DE0005552004	DPWGn.DE	www.deutschepost.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170166	119617016	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170174	119617017	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170182	119617018	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196170190	119617019	Ordinary	Electronic Arts Inc	USD	US2855121099	EA.OQ	www.ea.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196170208	119617020	Ordinary	Electronic Arts Inc	USD	US2855121099	EA.OQ	www.ea.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196170216	119617021	Ordinary	Encavis AG	EUR	DE0006095003	ECVG.DE	www.encavis.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170224	119617022	Ordinary	Encavis AG	EUR	DE0006095003	ECVG.DE	www.encavis.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170232	119617023	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170240	119617024	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170257	119617025	Ordinary	FEDEX CORP	USD	US31428X1063	FDX.N	www.fedex.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196170265	119617026	Ordinary	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170273	119617027	Ordinary	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170281	119617028	Ordinary	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170299	119617029	Ordinary	General Motors Co	USD	US37045V1008	GM.N	www.gm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170307	119617030	Ordinary	Gilead Sciences Inc	USD	US3755581036	GILD.OQ	www.gilead.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196170315	119617031	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196170323	119617032	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196170331	119617033	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	GS.N	www.goldmansachs.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170349	119617034	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170356	119617035	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170364	119617036	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170372	119617037	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170380	119617038	Ordinary	HelloFresh SE	EUR	DE000A161408	HFGG.DE	www.hellofresh.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170398	119617039	Ordinary	HelloFresh SE	EUR	DE000A161408	HFGG.DE	www.hellofresh.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170406	119617040	Ordinary	HelloFresh SE	EUR	DE000A161408	HFGG.DE	www.hellofresh.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170414	119617041	Ordinary	IBM	USD	US4592001014	IBM.N	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170422	119617042	Ordinary	IBM	USD	US4592001014	IBM.N	www.ibm.com	New York Stock	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2				4			Exchange (NYSE)			
CH1196170430	119617043	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196170448	119617044	Registered	K+S AG	EUR	DE000KSAG888	SDFGn.DE	www.k-plus-s.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170455	119617045	Ordinary	Linde plc	EUR	IE00BZ12WP82	LINI.DE	www.linde.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170463	119617046	Ordinary	Linde plc	EUR	IE00BZ12WP82	LINI.DE	www.linde.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170471	119617047	Ordinary	Micron Technology Inc	USD	US5951121038	MU.OQ	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196170489	119617048	Ordinary	Micron Technology Inc	USD	US5951121038	MU.OQ	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196170497	119617049	Ordinary	McDonald's Corp	USD	US5801351017	MCD.N	www.mcdonalds.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170505	119617050	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170513	119617051	Ordinary	NEL ASA	NOK	NO0010081235	NEL.OL	www.nelhydrogen.com	Euronext Oslo	www.euronext.com	Zurich	CHF
CH1196170521	119617052	Class B	NIKE Inc	USD	US6541061031	NKE.N	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170539	119617053	Ordinary	Norwegian Cruise Line Holdings Ltd	USD	BMG667211046	NCLH.N	www.nclhld.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170547	119617054	Class B	Novo Nordisk A/S	DKK	DK0060534915	NOVOB.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1196170554	119617055	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170562	119617056	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170570	119617057	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170588	11961705	Ordinary	PayPal	USD	US70450Y103	PYPL.OQ	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	8		Holdings Inc		8						
CH1196170596	119617059	Ordinary	Pfizer Inc	USD	US7170811035	PFE.N	www.pfizer.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170604	119617060	Ordinary	Pfizer Inc	USD	US7170811035	PFE.N	www.pfizer.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170612	119617061	Ordinary	Pfizer Inc	USD	US7170811035	PFE.N	www.pfizer.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170620	119617062	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1196170638	119617063	Class A	Pinterest Inc	USD	US72352L1061	PINS.N	www.pinterest.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170646	119617064	Ordinary	Plug Power Inc	USD	US72919P2020	PLUG.OQ	www.plugpower.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH1196170653	119617065	Ordinary	Plug Power Inc	USD	US72919P2020	PLUG.OQ	www.plugpower.com	NASDAQ CM	www.nasdaq.com	Zurich	CHF
CH1196170661	119617066	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170679	119617067	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170687	119617068	Ordinary	PowerCell Sweden AB	SEK	SE0006425815	PCCELL.ST	www.powercell.se	NASDAQ Stockholm AB	www.nasdaqomxnordic.com	Zurich	CHF
CH1196170695	119617069	Ordinary	PowerCell Sweden AB	SEK	SE0006425815	PCCELL.ST	www.powercell.se	NASDAQ Stockholm AB	www.nasdaqomxnordic.com	Zurich	CHF
CH1196170703	119617070	Ordinary	Qualcomm Inc	USD	US7475251036	QCOM.OQ	www.qualcomm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196170711	119617071	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170729	119617072	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170737	119617073	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196170745	119617074	Class A	Roblox Corp	USD	US7710491033	RBLX.N	corp.roblox.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170752	119617075	Ordinary	SAP SE	EUR	DE0007164600	SAPG.DE	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1196170760	119617076	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170778	119617077	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170786	119617078	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170794	119617079	Ordinary	Sanofi	EUR	FR0000120578	SASY.PA	www.sanofi.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170802	119617080	ADR	Sea Ltd	USD	US81141R1005	SE.N	www.seagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170810	119617081	Ordinary	ServiceNow Inc	USD	US81762P1021	NOW.N	www.servicenow.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170828	119617082	Ordinary	ServiceNow Inc	USD	US81762P1021	NOW.N	www.servicenow.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170836	119617083	Ordinary	ServiceNow Inc	USD	US81762P1021	NOW.N	www.servicenow.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170844	119617084	Ordinary	Shell plc	EUR	GB00BP6MXD84	SHEL.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1196170851	119617085	Ordinary	SHOP APOTHEKE EUROPE NV	EUR	NL0012044747	SAEG.DE	www.shop-apotheke.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170869	119617086	Ordinary	SHOP APOTHEKE EUROPE NV	EUR	NL0012044747	SAEG.DE	www.shop-apotheke.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170877	119617087	Registered	Siemens AG	EUR	DE0007236101	SIEGn.DE	www.siemens.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170885	119617088	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170893	119617089	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1196170901	119617090	ADR	Taiwan Semiconductor Manufacturing Company Ltd	USD	US8740391003	TSM.N	www.tsmc.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170919	119617091	Ordinary	TeamViewer AG	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196170927	11961709	Ordinary	United Airlines	USD	US910047109	UAL.OQ	www.unitedcontinental.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2		Holdings Inc		6		holdings.com				
CH1196170935	119617093	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170943	119617094	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1196170950	119617095	Ordinary	Unilever plc	EUR	GB00B10RZP78	ULVR.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1196170968	119617096	Class A	Visa Inc	USD	US92826C8394	V.N	www.visa.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170976	119617097	Class A	Visa Inc	USD	US92826C8394	V.N	www.visa.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170984	119617098	Class A	Visa Inc	USD	US92826C8394	V.N	www.visa.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196170992	119617099	Ordinary	VARTA AG	EUR	DE000A0TGJ55	VAR1.DE	www.varta-ag.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196171008	119617100	Ordinary	Vodafone Group plc	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196171016	119617101	Preferred	Volkswagen AG	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196171024	119617102	Ordinary	Walmart Inc	USD	US9311421039	WMT.N	www.walmart.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196171032	119617103	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	www.thewaltdisneycompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196171040	119617104	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	www.thewaltdisneycompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1196171057	119617105	Class A	Wise plc	GBp	GB00BL9YR756	WISEa.L	www.wise.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1196171065	119617106	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1196171073	119617107	Class A	Zoom Video Communications Inc	USD	US98980L1017	ZM.OQ	www.zoom.us	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1196171081	119617108	Ordinary	thyssenkrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 28 June 2022.
4. **Issue Date:** 29 June 2022.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for OET Certificates*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Conversion Rate:** The Conversion Rate equal one if the relevant Share Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas Securities Services, Paris, succursale de Zurich.
18. **Calculation Agent:** BNP Paribas Arbitrage S.N.C.
1 rue Laffitte 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Not applicable.
23. **Share Securities/ETI Share** Applicable.

Securities:	Share Securities: Applicable.
(a) Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:	In respect of a Series, the share specified in the Type of Share and issued by the Share Company in each case in respect of such Series in "Specific Provisions for each Series" above (each a " Share ").
(b) Relative Performance Basket:	Not applicable.
(c) Share/ETI Interest Currency:	See the "Specific Provisions for each Series" above.
(d) Exchange(s):	See the "Specific Provisions for each Series" above.
(e) Related Exchange(s):	All Exchanges.
(f) Exchange Business Day:	Single Share Basis.
(g) Scheduled Trading Day:	Single Share Basis.
(h) Weighting:	Not applicable.
(i) Settlement Price:	Official closing price.
(j) Disrupted Day:	As per Conditions.
(k) Specified Maximum Days of Disruption:	Twenty (20) Scheduled Trading Days.
(l) Valuation Time:	The Scheduled Closing Time as defined in Condition 1.
(m) Delayed Redemption of Occurrence of an Extraordinary Event:	Not applicable.
(n) Share/ETI Interest Correction Period:	As per Conditions.
(o) Dividend Payment:	Not applicable.
(p) Listing Change:	Applicable.
(q) Listing Suspension:	Applicable.
(r) Illiquidity:	Applicable.
(s) Tender Offer:	Applicable.
(t) Hedging Liquidity Event:	Not applicable.
(u) Other terms or special conditions:	Not applicable.
24. ETI Securities:	Not applicable.
25. Debt Securities:	Not applicable.
26. Commodity Securities:	Not applicable.
27. Inflation Index Securities:	Not applicable.
28. Currency Securities:	Not applicable.
29. Fund Securities:	Not applicable.
30. Futures Securities:	Not applicable.
31. OET Certificates:	Applicable.
(a) Final Price:	As per OET Certificate Conditions.

- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):
www.bnpparibasmarkets.ch
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
 - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
 - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
 - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
 - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
 - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :
 -in respect of *Call* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
 -in respect of *Put* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price Early** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in OET Certificate Conditions.
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.
 - (iii) **Observation Price:** Traded price.

- (iv) **Observation Price Source:** Exchange.
- (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
- (vi) **Security Threshold:** As per OET Certificate Conditions.

The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
- (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
- (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
- (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.
- (xi) **Reset Date:** The first calendar day in each month or any calendar day.
- (i) **Commencement Date:** As per OET Certificate Conditions.
- (j) **Other provisions:** Not applicable.
- 32. **Constant Leverage Securities:** Not applicable.
- 33. **Additional Disruption Events:** Applicable.
- 34. **Optional Additional Disruption Events:**
 - (a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event

Increased Cost of Hedging

Currency Event

Loss of Stock Borrow

Insolvency Filing

Increased Cost of Stock Borrow
 - (b) The Maximum Stock Loan Rate is 25%.

The Initial Stock Loan Rate is 25%.
 - (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
- 35. **Knock-in Event:** Not applicable.
- 36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

- 37. **Provisions relating to Warrants:** Not applicable.

PROVISIONS RELATING TO CERTIFICATES

- 38. **Provisions relating to Certificates:** Applicable.
 - (a) **Notional Amount of each Certificate:** Not applicable.
 - (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.

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| (c) Interest: | Not applicable. |
| (d) Accrual to Redemption: | Not applicable. |
| (e) Fixed Rate Provisions: | Not applicable. |
| (f) Floating Rate Provisions: | Not applicable. |
| (g) Linked Interest Certificates: | Not applicable. |
| (h) Index Linked Interest Certificates: | Not applicable. |
| (i) Share Linked/ETI Share Linked Interest Certificates: | Not applicable. |
| (j) ETI Linked Interest Certificates: | Not applicable. |
| (k) Debt Linked Interest Certificates: | Not applicable. |
| (l) Commodity Linked Interest Certificates: | Not applicable. |
| (m) Inflation Index Linked Interest Certificates: | Not applicable. |
| (n) Currency Linked Interest Certificates: | Not applicable. |
| (o) Fund Linked Interest Certificates: | Not applicable. |
| (p) Futures Linked Interest Certificates: | Not applicable. |
| (q) Instalment Certificates: | The Certificates are not Instalment Certificates. |
| (r) Issuer Call Option: | Not applicable. |
| (s) Holder Put Option: | Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions. |
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|--|--|
| (i) Optional Redemption Date(s): | The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date. |
| (ii) Optional Redemption Valuation Date: | The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27. |
| (iii) Optional Redemption Amount(s) and method, if any, of calculation of such amount(s): | <p>-in respect of <i>Call</i> Certificates:</p> $\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$ <p>-in respect of <i>Put</i> Certificates:</p> $\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$ |

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in OET Certificate Conditions.

Parity means as set out in "Specific Provisions for each Series" above;

Conversion Rate Early means the Conversion Rate on the relevant Optional Redemption Valuation Date;

- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:
-in respect of *Call* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right),$$

-in respect of *Put* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right).$$

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in OET Certificate Conditions.

Parity means as set out in "Specific Provisions for each Series" above;

Conversion Rate Final means the Conversion Rate on the relevant Valuation Date;

- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** Not applicable.
- (x) **Averaging:** Averaging does not apply to the Securities.
- (y) **Observation Dates:** Not applicable.
- (z) **Observation Period:** Not applicable.
- (aa) **Settlement Business Day:** Not applicable.
- (bb) **Cut-off Date:** Not applicable.
39. **Identification information of Holders:** Not applicable.

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**
- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
- (b) **Other Selling Restrictions:** Not applicable.
41. **Additional U.S. Federal income tax considerations:** The Securities may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified

Securities, then the following provisions will apply.

Additional information regarding the application of Section 871(m) to the Securities will be available at markets.ch@bnpparibas.com. The Issuer will arrange for withholding under Section 871(m) to be imposed on any dividend equivalent payment at a rate of 30 per cent.

Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments (as defined in Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended) in respect of the relevant U.S. securities. The Issuer will not pay any additional amounts to the holder on account of the Section 871(m) amount deemed withheld.

For this purpose, "**Net Dividends**" means the dividends paid by an issuer of a security net of 30 per cent. U.S. federal withholding tax.

42. **Prohibition of Sales to EEA and UK Retail Investors:**

- | | |
|---------------------------------|-------------|
| (a) Selling Restriction: | Applicable. |
| (b) Legend: | Applicable. |

Responsibility

The Issuer accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Issuer (who has taken all reasonable care to ensure that such is the case), the information contained herein is in accordance with the facts and does not omit anything likely to affect the import of such information.

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By:

Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

As provided in the Conditions, the Securities are governed by French Law and the Paris Court of Appeal shall have exclusive jurisdiction to settle all disputes that may, directly or indirectly, arise out of or in connection with the Securities.

3. Ratings

The Securities have not been rated.

4. Interests of Natural and Legal Persons Involved in the Issue

Save as discussed in the "*Potential Conflicts of Interest*" paragraph in the "*Risks*" section in the Base Prospectus, so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue.

5. Performance of Underlying/Formula/Other Variable, Explanation of Effect on Value of Investment and Associated Risks and Other Information concerning the Underlying

The Share Mini Future Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Share as described in Part A "Specific Provisions for each Series" (the "Underlying Share") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Share will have a magnified effect on the value of the Certificates, both positively and negatively.

In respect of Call Certificates, the Certificates will increase in value when the Underlying Share increases in value and decrease in value when the Underlying Share decreases in value.

In respect of Put Certificates, the Certificates will increase in value when the Underlying Share decreases in value and decrease in value when the Underlying Share increases in value.

The Certificates are "OET Call" Certificates or "OET Put" Certificates. The Certificates feature a Capitalised Exercise Price and a Security Threshold (which is higher than the Capitalised Exercise Price in respect of Call Certificates and lower than the Capitalised Exercise Price in respect of Put Certificates). Both the Capitalised Exercise Price and the Security Threshold are adjusted by the Calculation Agent on a daily basis according to the cost of financing (the "Financing Rate").

The closer the value of Security Threshold to the level of the Underlying Share from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price between zero and their residual value if the level of the Underlying Share reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

On redemption, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Share, the Capitalised Exercise Price, the Financing Rate and, if applicable, the performance of the Conversion Rate between the Share Currency and the Settlement Currency.

Information on each Share shall be available on the relevant Share Company website as set out in "Specific Provisions for each Series" in Part A.

Past and further performances of each Share are available on the relevant Exchange website as set out in "Specific Provisions for each Series" in Part A and the volatility of each Share may be obtained from the Calculation Agent : markets.ch@bnpparibas.com

The Issuer does not intend to provide post-issuance information.

SHARE DISCLAIMER

The issue of the Securities is not sponsored or promoted by any Share Company and is under the sole responsibility of BNP Paribas. No Share Company makes any representation whatsoever nor promotes the growth of the Securities in relation to their Shares and consequently does not have any financial or legal obligation with respect to the Securities. In addition, Securities do not give the right to dividends distributed by the Share Company or voting rights or any other right with respect of the Share Company.

6. Operational Information

Relevant Clearing System(s):

SIX SIS Ltd., Olten, Switzerland

SUMMARY OF FINAL TERMS

This shall constitute a summary of the Final Terms (the "**Summary**") pursuant to Art. 56 para. 2 FinSO.

Part A – Introduction					
A.1	Introduction and Warnings	The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 24 September 2021 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms. The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus. Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.			
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.			
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.			
Part B – Securities					
B.1	Issuer/Guarantor	Issuer The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherlands. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands. Guarantor The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.			
B.2	ISIN	As set out in table below.			
B.3	Nature of Securities	Certificates.			
B.4	Product Name	"Mini Future" Certificates relating to a Share			
B.5	Issue Date	29 June 2022			
B.6	Redemption Date	As set out in table below.			
B.7	Issue Price	As set out in table below.			
B.8	Underlyings	As set out in table below.			
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.			
Part C – Offer and Admission to Trading					
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.			
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.			
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland			
C.4	Selling restrictions	As per the Base Prospectus.			
Series Number / ISIN Code		Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1196169655		adidas AG	CHF 3.45	CHF	Open End
CH1196169663		Adobe Inc	CHF 7.37	CHF	Open End
CH1196169671		Adobe Inc	CHF 6.92	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1196169689	Air France - KLM SA	CHF 0.12	CHF	Open End
CH1196169697	Air Liquide SA	CHF 1.78	CHF	Open End
CH1196169705	Air Liquide SA	CHF 2.84	CHF	Open End
CH1196169713	Allianz SE	CHF 2.42	CHF	Open End
CH1196169721	American Airlines Group Inc	CHF 0.27	CHF	Open End
CH1196169739	American Airlines Group Inc	CHF 0.18	CHF	Open End
CH1196169747	American Express Co	CHF 1.59	CHF	Open End
CH1196169754	Amgen Inc	CHF 2.71	CHF	Open End
CH1196169762	Amgen Inc	CHF 5.35	CHF	Open End
CH1196169770	ArcelorMittal SA	CHF 0.48	CHF	Open End
CH1196169788	ArcelorMittal SA	CHF 0.28	CHF	Open End
CH1196169796	AstraZeneca plc	CHF 2.12	CHF	Open End
CH1196169804	Atos SE	CHF 0.13	CHF	Open End
CH1196169812	BHP Group LTD	CHF 0.30	CHF	Open End
CH1196169820	Bayerische Motoren Werke AG	CHF 0.97	CHF	Open End
CH1196169838	BNP Paribas SA	CHF 0.69	CHF	Open End
CH1196169846	BP plc	CHF 0.50	CHF	Open End
CH1196169853	Beiersdorf AG	CHF 1.50	CHF	Open End
CH1196169861	Beiersdorf AG	CHF 1	CHF	Open End
CH1196169879	Beiersdorf AG	CHF 2.11	CHF	Open End
CH1196169887	BioNTech SE	CHF 3.01	CHF	Open End
CH1196169895	BioNTech SE	CHF 2.05	CHF	Open End
CH1196169903	The Boeing Co	CHF 2.33	CHF	Open End
CH1196169911	The Boeing Co	CHF 1.38	CHF	Open End
CH1196169929	The Boeing Co	CHF 2.86	CHF	Open End
CH1196169937	Booking Holdings Inc	CHF 4.56	CHF	Open End
CH1196169945	Booking Holdings Inc	CHF 2.65	CHF	Open End
CH1196169952	CD Projekt SA	CHF 0.38	CHF	Open End
CH1196169960	Canadian Solar Inc	CHF 0.66	CHF	Open End
CH1196169978	Carnival Corp	CHF 2.18	CHF	Open End
CH1196169986	Caterpillar Inc	CHF 3.64	CHF	Open End
CH1196169994	Caterpillar Inc	CHF 1.74	CHF	Open End
CH1196170000	Caterpillar Inc	CHF 2.09	CHF	Open End
CH1196170018	CECONOMY AG	CHF 0.27	CHF	Open End
CH1196170026	Citigroup Inc	CHF 0.53	CHF	Open End
CH1196170034	Commerzbank AG	CHF 1.37	CHF	Open End
CH1196170042	Commerzbank AG	CHF 1.05	CHF	Open End
CH1196170059	Commerzbank AG	CHF 1.56	CHF	Open End
CH1196170067	Compugroup Medical SE & Co. KGaA	CHF 0.62	CHF	Open End
CH1196170075	Compugroup Medical SE & Co. KGaA	CHF 0.92	CHF	Open End
CH1196170083	Covestro AG	CHF 0.57	CHF	Open End
CH1196170091	Covestro AG	CHF 0.37	CHF	Open End
CH1196170109	Danone SA	CHF 0.60	CHF	Open End
CH1196170117	Delta Air Lines Inc	CHF 0.52	CHF	Open End
CH1196170125	Deutsche Börse AG	CHF 2.24	CHF	Open End
CH1196170133	Deutsche Börse AG	CHF 4	CHF	Open End
CH1196170141	Deutsche Post AG-REG	CHF 0.31	CHF	Open End
CH1196170158	Deutsche Post AG-REG	CHF 0.82	CHF	Open End
CH1196170166	Deutsche Telekom AG	CHF 2.36	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1196170174	Deutsche Telekom AG	CHF 1.80	CHF	Open End
CH1196170182	eBay Inc	CHF 0.62	CHF	Open End
CH1196170190	Electronic Arts Inc	CHF 2.76	CHF	Open End
CH1196170208	Electronic Arts Inc	CHF 1.33	CHF	Open End
CH1196170216	Encavis AG	CHF 0.36	CHF	Open End
CH1196170224	Encavis AG	CHF 0.25	CHF	Open End
CH1196170232	Engie SA	CHF 0.12	CHF	Open End
CH1196170240	Engie SA	CHF 0.12	CHF	Open End
CH1196170257	FEDEX CORP	CHF 4.54	CHF	Open End
CH1196170265	Fresenius Medical Care AG & Co. KGaA	CHF 0.92	CHF	Open End
CH1196170273	Fresenius Medical Care AG & Co. KGaA	CHF 0.72	CHF	Open End
CH1196170281	Fresenius Medical Care AG & Co. KGaA	CHF 0.52	CHF	Open End
CH1196170299	General Motors Co	CHF 0.45	CHF	Open End
CH1196170307	Gilead Sciences Inc	CHF 0.81	CHF	Open End
CH1196170315	Glencore plc	CHF 0.57	CHF	Open End
CH1196170323	Glencore plc	CHF 1.16	CHF	Open End
CH1196170331	The Goldman Sachs Group Inc	CHF 3.66	CHF	Open End
CH1196170349	HOCHTIEF AG	CHF 0.73	CHF	Open End
CH1196170356	HOCHTIEF AG	CHF 0.53	CHF	Open End
CH1196170364	HOCHTIEF AG	CHF 0.63	CHF	Open End
CH1196170372	HOCHTIEF AG	CHF 1.13	CHF	Open End
CH1196170380	HelloFresh SE	CHF 0.68	CHF	Open End
CH1196170398	HelloFresh SE	CHF 0.48	CHF	Open End
CH1196170406	HelloFresh SE	CHF 0.79	CHF	Open End
CH1196170414	IBM	CHF 1.44	CHF	Open End
CH1196170422	IBM	CHF 3.34	CHF	Open End
CH1196170430	Intel Corp	CHF 0.46	CHF	Open End
CH1196170448	K+S AG	CHF 0.26	CHF	Open End
CH1196170455	Linde plc	CHF 3.96	CHF	Open End
CH1196170463	Linde plc	CHF 2.66	CHF	Open End
CH1196170471	Micron Technology Inc	CHF 0.63	CHF	Open End
CH1196170489	Micron Technology Inc	CHF 0.80	CHF	Open End
CH1196170497	McDonald's Corp	CHF 2.42	CHF	Open End
CH1196170505	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 2.70	CHF	Open End
CH1196170513	NEL ASA	CHF 0.18	CHF	Open End
CH1196170521	NIKE Inc	CHF 1.10	CHF	Open End
CH1196170539	Norwegian Cruise Line Holdings Ltd	CHF 0.17	CHF	Open End
CH1196170547	Novo Nordisk A/S	CHF 1.21	CHF	Open End
CH1196170554	Orange SA	CHF 2.38	CHF	Open End
CH1196170562	Orange SA	CHF 1.37	CHF	Open End
CH1196170570	Orange SA	CHF 1.97	CHF	Open End
CH1196170588	PayPal Holdings Inc	CHF 1.35	CHF	Open End
CH1196170596	Pfizer Inc	CHF 1.14	CHF	Open End
CH1196170604	Pfizer Inc	CHF 0.77	CHF	Open End
CH1196170612	Pfizer Inc	CHF 0.67	CHF	Open End
CH1196170620	Koninklijke Philips NV	CHF 0.39	CHF	Open End
CH1196170638	Pinterest Inc	CHF 0.27	CHF	Open End
CH1196170646	Plug Power Inc	CHF 0.43	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1196170653	Plug Power Inc	CHF 0.34	CHF	Open End
CH1196170661	Porsche Automobil Holding SE	CHF 1.53	CHF	Open End
CH1196170679	Porsche Automobil Holding SE	CHF 1.02	CHF	Open End
CH1196170687	PowerCell Sweden AB	CHF 0.28	CHF	Open End
CH1196170695	PowerCell Sweden AB	CHF 0.23	CHF	Open End
CH1196170703	Qualcomm Inc	CHF 2.28	CHF	Open End
CH1196170711	Renault SA	CHF 0.35	CHF	Open End
CH1196170729	Renault SA	CHF 0.49	CHF	Open End
CH1196170737	Rio Tinto plc	CHF 0.71	CHF	Open End
CH1196170745	Roblox Corp	CHF 0.47	CHF	Open End
CH1196170752	SAP SE	CHF 2.21	CHF	Open End
CH1196170760	Salesforce Inc	CHF 3.94	CHF	Open End
CH1196170778	Salesforce Inc	CHF 2.99	CHF	Open End
CH1196170786	Sanofi	CHF 1.45	CHF	Open End
CH1196170794	Sanofi	CHF 1.06	CHF	Open End
CH1196170802	Sea Ltd	CHF 0.99	CHF	Open End
CH1196170810	ServiceNow Inc	CHF 1.08	CHF	Open End
CH1196170828	ServiceNow Inc	CHF 0.89	CHF	Open End
CH1196170836	ServiceNow Inc	CHF 0.70	CHF	Open End
CH1196170844	Shell plc	CHF 0.42	CHF	Open End
CH1196170851	SHOP APOTHEKE EUROPE NV	CHF 1.54	CHF	Open End
CH1196170869	SHOP APOTHEKE EUROPE NV	CHF 1.03	CHF	Open End
CH1196170877	Siemens AG	CHF 2.48	CHF	Open End
CH1196170885	Societe Generale SA	CHF 0.36	CHF	Open End
CH1196170893	Societe Generale SA	CHF 0.32	CHF	Open End
CH1196170901	Taiwan Semiconductor Manufacturing Company Ltd	CHF 1.01	CHF	Open End
CH1196170919	TeamViewer AG	CHF 0.24	CHF	Open End
CH1196170927	United Airlines Holdings Inc	CHF 0.55	CHF	Open End
CH1196170935	Uber Technologies Inc	CHF 0.30	CHF	Open End
CH1196170943	UniCredit SpA	CHF 1.05	CHF	Open End
CH1196170950	Unilever plc	CHF 0.55	CHF	Open End
CH1196170968	Visa Inc	CHF 4.85	CHF	Open End
CH1196170976	Visa Inc	CHF 4.37	CHF	Open End
CH1196170984	Visa Inc	CHF 2.36	CHF	Open End
CH1196170992	VARTA AG	CHF 1.45	CHF	Open End
CH1196171008	Vodafone Group plc	CHF 0.16	CHF	Open End
CH1196171016	Volkswagen AG	CHF 1.95	CHF	Open End
CH1196171024	Walmart Inc	CHF 2.61	CHF	Open End
CH1196171032	The Walt Disney Co	CHF 1.56	CHF	Open End
CH1196171040	The Walt Disney Co	CHF 1.73	CHF	Open End
CH1196171057	Wise plc	CHF 0.44	CHF	Open End
CH1196171065	Zalando SE	CHF 0.44	CHF	Open End
CH1196171073	Zoom Video Communications Inc	CHF 2.36	CHF	Open End
CH1196171081	thyssenkrupp AG	CHF 1.03	CHF	Open End